

CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND

Form NSAR-A

June 29, 2004

PAGE 1  
000 A000000 04/30/2004  
000 C000000 0001171471  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 CALAMOS CONVERTIBLE OPPORTUNITIES&INCOME FUND  
001 B000000 811-21080  
001 C000000 6302457200  
002 A000000 1111 EAST WARRENVILLE ROAD  
002 B000000 NAPERVILLE  
002 C000000 IL  
002 D010000 60563  
002 D020000 1463  
003 000000 N  
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006 000000 N  
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007 C010200 2  
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007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 CALAMOS ASSET MANAGEMENT, INC.  
008 B000001 A  
008 C000001 801-29688  
008 D010001 NAPERVILLE  
008 D020001 IL  
008 D030001 60563  
008 D040001 1463  
010 A000001 PRINCETON ADMINISTRATORS, L.P.  
010 C010001 PRINCETON  
010 C020001 NJ  
010 C030001 08543  
010 C040001 9095  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
011 B000001 8-7221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
011 C040001 1201  
PAGE 2  
011 A000002 UBS WARBURG LLC  
011 B000002 8-22651  
011 C010002 STAMFORD  
011 C020002 CT  
011 C030002 06912  
011 C040002 0305

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011 A000003 LEGG MASON WOOD WALKER, INC.  
011 B000003 8-15939  
011 C010003 BALTIMORE  
011 C020003 MD  
011 C030003 21203  
011 A000004 WEDBUSH MORGAN SECURITIES  
011 B000004 8-12987  
011 C010004 LOS ANGELES  
011 C020004 CA  
011 C030004 90030  
011 A000005 RBC CAPITAL MARKETS  
011 B000005 8-45411  
011 C010005 MINNEAPOLIS  
011 C020005 MN  
011 C030005 55402  
011 A000006 WACHOVIA SECURITIES, INC.  
011 B000006 8-2612  
011 C010006 RICHMOND  
011 C020006 VA  
011 C030006 23219  
011 A000007 ADVEST, INC.  
011 B000007 8-21409  
011 C010007 HARTFORD  
011 C020007 CT  
011 C030007 06103  
011 A000008 JANNEY MONTGOMERY SCOTT LLC  
011 B000008 8-462  
011 C010008 PHILADELPHIA  
011 C020008 PA  
011 C030008 19103  
011 A000009 STEPHENS INC.  
011 B000009 8-1927  
011 C010009 LITTLE ROCK  
011 C020009 AR  
011 C030009 72203  
011 A000010 TD WATERHOUSE GROUP, INC.  
011 B000010 8-0000  
011 C010010 NEW YORK  
011 C020010 NY  
011 C030010 10005  
011 A000011 MCDONALD INVESTMENTS, INC.  
011 B000011 8-30177  
011 C010011 CLEVELAND  
011 C020011 OH  
011 C030011 44114  
PAGE 3  
012 A000001 THE BANK OF NEW YORK (COMMON)  
012 B000001 85-05006  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
012 A000002 THE BANK OF NEW YORK (PREFERRED)  
012 B000002 85-05006  
012 C010002 NEW YORK  
012 C020002 NY  
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013 A000001 DELOITTE & TOUCHE, LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
014 A000001 CALAMOS FINANCIAL SERVICES, INC.  
014 B000001 8-37854

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015 A000001 THE BANK OF NEW YORK  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
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015 E010001 X  
015 A000002 EUROCLEAR BANK  
015 B000002 S  
015 C010002 BRUSSELS  
015 D010002 BELGIUM  
015 E040002 X  
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020 A000001 BANC OF AMERICA SECURITIES LLC  
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020 C000001 130  
020 A000002 KNIGHT SECURITIES, LP  
020 B000002 22-3660471  
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020 A000003 SUSQUEHANNA INVESTMENT GROUP  
020 B000003 23-2454154  
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020 A000004 GOLDMAN, SACHS & CO.  
020 B000004 13-5108880  
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020 A000005 MORGAN STANLEY  
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020 A000006 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000006 13-5674085  
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020 A000007 LEHMAN BROTHERS INC.  
020 B000007 13-2518466  
PAGE 4  
020 C000007 9  
020 A000008 LAZARD FRERES & CO. LLC  
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020 A000009 DEUTSCHE BANK SECURITIES INC.  
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020 A000010 UBS WARBURG LLC  
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022 A000001 BNY CAPITAL MARKETS, INC.  
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022 A000003 BANC OF AMERICA SECURITIES LLC  
022 B000003 56-2058405  
022 C000003 65012  
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022 A000004 J.P. MORGAN SECURITIES INC.  
022 B000004 13-3224016  
022 C000004 52193

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022 D000004 20347  
022 A000005 CREDIT SUISSE FIRST BOSTON CORPORATION  
022 B000005 13-5659485  
022 C000005 45778  
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022 A000006 WACHOVIA SECURITIES, INC.  
022 B000006 54-0796506  
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022 A000007 MORGAN STANLEY  
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022 A000008 DEUTSCHE BANK SECURITIES INC.  
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022 C000008 7647  
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022 A000009 LEHMAN BROTHERS INC.  
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022 A000010 CITIGROUP GLOBAL MARKETS, INC.  
022 B000010 11-2418191  
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PAGE 5

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 072 K000000 0  
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| 072   | P000000 | 0       |
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| 074   | R040000 | 320659  |
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| 077   | I000000 | Y       |
| 078   | O000000 | N       |
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| 086       | C020000       | 180000          |
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| 086       | D020000       | 0               |
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| 086       | E020000       | 0               |
| 086       | F010000       | 0               |
| 086       | F020000       | 0               |
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| 087       | A020000       | 128117108       |
| 087       | A030000       | CHI             |
| 087       | B010000       | PREFERRED STOCK |
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| 088       | C000000       | N               |
| 088       | D000000       | Y               |
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| TITLE     | TREASURER     |                 |